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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/04/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:56:56	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Buy
14:56:56	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Sell
15:03:08	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Buy
15:03:08	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Sell
15:08:23	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Buy
15:08:23	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Client	Sell
Total for GOVI GOVI					6	120,000	0.00	
10:44:24	R186	On 06/05/2021		Bond Future	1	187,600,000	0.00 Member	Sell
11:07:57	R186	On 06/05/2021		Bond Future	1	8,700,000	0.00 Member	Buy
11:10:13	R186	On 06/05/2021		Bond Future	1	91,600,000	0.00 Member	Sell
11:10:13	R186	On 06/05/2021		Bond Future	1	91,600,000	0.00 Member	Buy
11:10:13	R186	On 06/05/2021		Bond Future	1	21,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:10:13	R186	On 06/05/2021			Bond Future	1	21,900,000	0.00 Member	Buy
11:10:13	R186	On 06/05/2021			Bond Future	1	20,400,000	0.00 Member	Sell
11:10:13	R186	On 06/05/2021			Bond Future	1	20,400,000	0.00 Member	Buy
11:10:13	R186	On 06/05/2021			Bond Future	1	10,300,000	0.00 Client	Buy
11:10:13	R186	On 06/05/2021			Bond Future	1	29,100,000	0.00 Member	Sell
11:10:13	R186	On 06/05/2021			Bond Future	1	10,300,000	0.00 Member	Sell
11:10:13	R186	On 06/05/2021			Bond Future	1	20,400,000	0.00 Client	Buy
11:10:13	R186	On 06/05/2021			Bond Future	1	29,100,000	0.00 Client	Buy
11:10:13	R186	On 06/05/2021			Bond Future	1	21,900,000	0.00 Client	Buy
11:10:13	R186	On 06/05/2021			Bond Future	1	91,600,000	0.00 Client	Buy
11:10:13	R186	On 06/05/2021			Bond Future	1	10,300,000	0.00 Member	Buy
11:10:13	R186	On 06/05/2021			Bond Future	1	29,100,000	0.00 Member	Buy
11:10:14	R186	On 06/05/2021			Bond Future	1	2,700,000	0.00 Member	Sell
11:10:14	R186	On 06/05/2021			Bond Future	1	2,700,000	0.00 Client	Buy
11:10:14	R186	On 06/05/2021			Bond Future	1	1,200,000	0.00 Client	Buy
11:10:14	R186	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Sell
11:10:14	R186	On 06/05/2021			Bond Future	1	1,700,000	0.00 Client	Buy
11:10:14	R186	On 06/05/2021			Bond Future	1	2,700,000	0.00 Member	Buy
11:10:14	R186	On 06/05/2021			Bond Future	1	1,200,000	0.00 Member	Sell
11:10:14	R186	On 06/05/2021			Bond Future	1	1,200,000	0.00 Member	Buy
11:10:14	R186	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Buy
11:40:02	R186	On 06/05/2021			Bond Future	1	8,700,000	0.00 Client	Buy
11:40:02	R186	On 06/05/2021			Bond Future	1	8,700,000	0.00 Member	Sell
Total for R186 Bond Future						28	750,400,000	0.00	
16:27:52	R2030	On 06/05/2021			Bond Future	1	2,100,000	0.00 Member	Buy
16:27:52	R2030	On 06/05/2021			Bond Future	1	2,100,000	0.00 Member	Sell
16:29:12	R2030	On 06/05/2021			Bond Future	1	2,100,000	0.00 Member	Sell
16:29:12	R2030	On 06/05/2021			Bond Future	1	2,100,000	0.00 Client	Buy
Total for R2030 Bond Future						4	8,400,000	0.00	
10:06:02	R2037	On 04/11/2021	11.49	Call	Bond Future	1	19,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:06:02	R2037	On 04/11/2021	11.49	Call	Bond Future	1	19,200,000	0.00 Member	Buy
10:06:02	R2037	On 04/11/2021	12.30	Put	Bond Future	1	19,200,000	0.00 Member	Buy
10:06:02	R2037	On 04/11/2021	12.30	Put	Bond Future	1	19,200,000	0.00 Member	Sell
10:06:02	R2037	On 04/11/2021	11.49	Call	Bond Future	1	10,900,000	0.00 Member	Sell
10:06:02	R2037	On 04/11/2021	12.30	Put	Bond Future	1	1,300,000	0.00 Member	Buy
10:06:02	R2037	On 04/11/2021	12.30	Put	Bond Future	1	10,900,000	0.00 Member	Sell
10:06:02	R2037	On 04/11/2021	11.49	Call	Bond Future	1	1,300,000	0.00 Member	Buy
10:43:40	R2037	On 04/11/2021	11.49	Call	Bond Future	1	1,400,000	0.00 Member	Buy
10:43:40	R2037	On 04/11/2021	12.30	Put	Bond Future	1	1,400,000	0.00 Member	Sell
10:43:40	R2037	On 04/11/2021	11.49	Call	Bond Future	1	1,400,000	0.00 Member	Sell
10:43:40	R2037	On 04/11/2021	12.30	Put	Bond Future	1	1,400,000	0.00 Member	Buy
10:43:40	R2037	On 04/11/2021	11.49	Call	Bond Future	1	1,400,000	0.00 Member	Buy
10:43:40	R2037	On 04/11/2021	12.30	Put	Bond Future	1	1,400,000	0.00 Member	Sell
10:43:40	R2037	On 04/11/2021	11.49	Call	Bond Future	1	1,400,000	0.00 Client	Sell
10:43:40	R2037	On 04/11/2021	12.30	Put	Bond Future	1	1,400,000	0.00 Client	Buy
10:44:24	R2037	On 06/05/2021			Bond Future	1	3,000,000	0.00 Client	Buy
10:44:24	R2037	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Sell
11:19:24	R2037	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Sell
11:19:24	R2037	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Buy
13:01:19	R2037	On 04/11/2021	12.30	Put	Bond Future	1	1,400,000	0.00 Member	Buy
13:01:19	R2037	On 04/11/2021	12.30	Put	Bond Future	1	1,400,000	0.00 Client	Sell
13:01:30	R2037	On 04/11/2021	11.49	Call	Bond Future	1	1,400,000	0.00 Member	Sell
13:01:30	R2037	On 04/11/2021	11.49	Call	Bond Future	1	1,400,000	0.00 Client	Buy
13:55:49	R2037	On 04/11/2021	11.49	Call	Bond Future	1	4,700,000	0.00 Member	Buy
13:55:49	R2037	On 04/11/2021	11.49	Call	Bond Future	1	900,000	0.00 Member	Buy
13:55:49	R2037	On 04/11/2021	11.49	Call	Bond Future	1	2,300,000	0.00 Member	Sell
13:55:49	R2037	On 04/11/2021	11.49	Call	Bond Future	1	2,300,000	0.00 Member	Buy
13:55:49	R2037	On 04/11/2021	11.49	Call	Bond Future	1	2,300,000	0.00 Member	Sell
13:55:49	R2037	On 04/11/2021	11.49	Call	Bond Future	1	2,300,000	0.00 Member	Buy
13:55:49	R2037	On 04/11/2021	11.49	Call	Bond Future	1	4,700,000	0.00 Client	Buy
13:55:49	R2037	On 04/11/2021	11.49	Call	Bond Future	1	2,300,000	0.00 Client	Buy
13:55:49	R2037	On 04/11/2021	11.49	Call	Bond Future	1	900,000	0.00 Client	Buy
13:55:49	R2037	On 04/11/2021	11.49	Call	Bond Future	1	2,300,000	0.00 Client	Buy
13:55:49	R2037	On 04/11/2021	11.49	Call	Bond Future	1	4,700,000	0.00 Member	Sell
13:55:49	R2037	On 04/11/2021	11.49	Call	Bond Future	1	900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:55:50	R2037	On 04/11/2021	11.49	Call	Bond Future	1	1,300,000	0.00 Client	Buy
13:55:50	R2037	On 04/11/2021	11.49	Call	Bond Future	1	6,400,000	0.00 Client	Buy
13:55:50	R2037	On 04/11/2021	11.49	Call	Bond Future	1	6,400,000	0.00 Member	Sell
13:55:50	R2037	On 04/11/2021	11.49	Call	Bond Future	1	1,300,000	0.00 Member	Sell
13:55:50	R2037	On 04/11/2021	11.49	Call	Bond Future	1	6,400,000	0.00 Member	Buy
13:55:50	R2037	On 04/11/2021	11.49	Call	Bond Future	1	1,300,000	0.00 Member	Buy
13:57:06	R2037	On 04/11/2021	12.30	Put	Bond Future	1	4,700,000	0.00 Member	Buy
13:57:06	R2037	On 04/11/2021	12.30	Put	Bond Future	1	3,600,000	0.00 Member	Buy
13:57:06	R2037	On 04/11/2021	12.30	Put	Bond Future	1	10,900,000	0.00 Member	Buy
13:57:06	R2037	On 04/11/2021	12.30	Put	Bond Future	1	10,900,000	0.00 Client	Sell
13:57:06	R2037	On 04/11/2021	12.30	Put	Bond Future	1	3,600,000	0.00 Member	Sell
13:57:06	R2037	On 04/11/2021	12.30	Put	Bond Future	1	4,700,000	0.00 Member	Sell
13:57:06	R2037	On 04/11/2021	12.30	Put	Bond Future	1	3,600,000	0.00 Client	Sell
13:57:06	R2037	On 04/11/2021	12.30	Put	Bond Future	1	4,700,000	0.00 Client	Sell
15:30:43	R2037	On 04/11/2021	11.49	Call	Bond Future	1	1,300,000	0.00 Member	Sell
15:30:43	R2037	On 04/11/2021	11.49	Call	Bond Future	1	1,300,000	0.00 Client	Buy
15:41:02	R2037	On 04/11/2021	11.49	Call	Bond Future	1	700,000	0.00 Member	Sell
15:41:02	R2037	On 04/11/2021	12.30	Put	Bond Future	1	700,000	0.00 Member	Buy
15:41:02	R2037	On 04/11/2021	11.49	Call	Bond Future	1	700,000	0.00 Client	Buy
15:41:02	R2037	On 04/11/2021	11.49	Call	Bond Future	1	40,200,000	0.00 Member	Sell
15:41:02	R2037	On 04/11/2021	11.49	Call	Bond Future	1	40,200,000	0.00 Client	Buy
15:41:02	R2037	On 04/11/2021	12.30	Put	Bond Future	1	40,200,000	0.00 Member	Buy
15:41:02	R2037	On 04/11/2021	12.30	Put	Bond Future	1	40,200,000	0.00 Client	Sell
15:41:02	R2037	On 04/11/2021	12.30	Put	Bond Future	1	700,000	0.00 Client	Sell
16:09:04	R2037	On 04/11/2021	12.30	Put	Bond Future	1	4,700,000	0.00 Member	Buy
16:09:04	R2037	On 04/11/2021	12.30	Put	Bond Future	1	4,700,000	0.00 Member	Sell
16:09:04	R2037	On 04/11/2021	12.30	Put	Bond Future	1	4,700,000	0.00 Client	Buy
16:09:05	R2037	On 04/11/2021	12.30	Put	Bond Future	1	900,000	0.00 Member	Sell
16:09:05	R2037	On 04/11/2021	12.30	Put	Bond Future	1	900,000	0.00 Member	Buy
16:09:05	R2037	On 04/11/2021	12.30	Put	Bond Future	1	2,300,000	0.00 Member	Buy
16:09:05	R2037	On 04/11/2021	12.30	Put	Bond Future	1	1,300,000	0.00 Member	Sell
16:09:05	R2037	On 04/11/2021	12.30	Put	Bond Future	1	1,300,000	0.00 Client	Buy
16:09:05	R2037	On 04/11/2021	12.30	Put	Bond Future	1	1,300,000	0.00 Member	Buy
16:09:05	R2037	On 04/11/2021	12.30	Put	Bond Future	1	2,300,000	0.00 Member	Sell
16:09:05	R2037	On 04/11/2021	12.30	Put	Bond Future	1	2,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:09:05	R2037	On 04/11/2021	12.30	Put	Bond Future	1	900,000	0.00 Client	Buy
16:09:06	R2037	On 04/11/2021	12.30	Put	Bond Future	1	2,300,000	0.00 Member	Buy
16:09:06	R2037	On 04/11/2021	12.30	Put	Bond Future	1	2,300,000	0.00 Client	Buy
16:09:06	R2037	On 04/11/2021	12.30	Put	Bond Future	1	6,400,000	0.00 Client	Buy
16:09:06	R2037	On 04/11/2021	12.30	Put	Bond Future	1	6,400,000	0.00 Member	Sell
16:09:06	R2037	On 04/11/2021	12.30	Put	Bond Future	1	6,400,000	0.00 Member	Buy
16:09:06	R2037	On 04/11/2021	12.30	Put	Bond Future	1	2,300,000	0.00 Member	Sell
16:09:49	R2037	On 04/11/2021	12.30	Put	Bond Future	1	1,300,000	0.00 Member	Sell
16:09:49	R2037	On 04/11/2021	12.30	Put	Bond Future	1	1,300,000	0.00 Client	Buy
16:14:11	R2037	On 04/11/2021	11.49	Call	Bond Future	1	4,700,000	0.00 Member	Buy
16:14:11	R2037	On 04/11/2021	11.49	Call	Bond Future	1	4,700,000	0.00 Member	Sell
16:14:11	R2037	On 04/11/2021	11.49	Call	Bond Future	1	4,700,000	0.00 Client	Sell
16:14:13	R2037	On 04/11/2021	11.49	Call	Bond Future	1	3,600,000	0.00 Client	Sell
16:14:13	R2037	On 04/11/2021	11.49	Call	Bond Future	1	3,600,000	0.00 Member	Sell
16:14:13	R2037	On 04/11/2021	11.49	Call	Bond Future	1	3,600,000	0.00 Member	Buy
16:14:16	R2037	On 04/11/2021	11.49	Call	Bond Future	1	10,900,000	0.00 Member	Buy
16:14:16	R2037	On 04/11/2021	11.49	Call	Bond Future	1	10,900,000	0.00 Client	Sell
Total for R2037 Bond Future						88	513,600,000	0.00	
10:32:12	R2040	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Sell
10:32:12	R2040	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Buy
10:35:51	R2040	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Buy
10:35:51	R2040	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Sell
11:19:24	R2040	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Sell
11:19:24	R2040	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2040 Bond Future						6	24,000,000	0.00	
17:37:25	R2048	On 06/05/2021			Bond Future	1	9,400,000	0.00 Member	Buy
17:52:02	R2048	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
17:53:18	R2048	On 06/05/2021			Bond Future	1	3,900,000	0.00 Member	Buy
17:53:18	R2048	On 06/05/2021			Bond Future	1	3,900,000	0.00 Member	Sell
17:53:18	R2048	On 06/05/2021			Bond Future	1	5,100,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:53:18	R2048	On 06/05/2021		Bond Future	1	100,000	0.00 Member	Sell
17:53:18	R2048	On 06/05/2021		Bond Future	1	5,100,000	0.00 Member	Buy
17:53:18	R2048	On 06/05/2021		Bond Future	1	300,000	0.00 Client	Sell
17:53:18	R2048	On 06/05/2021		Bond Future	1	5,100,000	0.00 Client	Sell
17:53:18	R2048	On 06/05/2021		Bond Future	1	100,000	0.00 Member	Buy
17:53:18	R2048	On 06/05/2021		Bond Future	1	100,000	0.00 Client	Sell
17:53:18	R2048	On 06/05/2021		Bond Future	1	300,000	0.00 Member	Buy
17:53:18	R2048	On 06/05/2021		Bond Future	1	3,900,000	0.00 Client	Sell
Total for R2048 Bond Future					13	37,600,000	0.00	
Grand Total for all Instruments					145	1,334,120,000	0.00	